

Athena Picarelli

List of Publications by Year in descending order

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15
papers

117
citations

1478505

6
h-index

1281871

11
g-index

15
all docs

15
docs citations

15
times ranked

80
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal management of pumped hydroelectric production with state constrained optimal control. Journal of Economic Dynamics and Control, 2021, 126, 103940.	1.6	9
2	Stability and convergence of second order backward differentiation schemes for parabolic Hamilton-Jacobi-Bellman equations. Numerische Mathematik, 2021, 148, 187-222.	1.9	1
3	Some regularity and convergence results for parabolic Hamilton-Jacobi-Bellman equations in bounded domains. Journal of Differential Equations, 2020, 268, 7843-7876.	2.2	2
4	A Level-Set Approach for Stochastic Optimal Control Problems Under Controlled-Loss Constraints. Journal of Optimization Theory and Applications, 2020, 186, 779-805.	1.5	2
5	Probabilistic error analysis for some approximation schemes to optimal control problems. Systems and Control Letters, 2020, 137, 104619.	2.3	9
6	Duality-based a posteriori error estimates for some approximation schemes for optimal investment problems. Computers and Mathematics With Applications, 2020, 79, 2099-2118.	2.7	3
7	A Hamilton-Jacobi-Bellman Approach for the Numerical Computation of Probabilistic State Constrained Reachable Sets. Springer INdAM Series, 2018, , 1-22.	0.5	0
8	Infinite Horizon Stochastic Optimal Control Problems with Running Maximum Cost. SIAM Journal on Control and Optimization, 2018, 56, 3296-3319.	2.1	4
9	High-order filtered schemes for time-dependent second order HJB equations. ESAIM: Mathematical Modelling and Numerical Analysis, 2018, 52, 69-97.	1.9	10
10	Hamilton-Jacobi-Bellman Equations. Lecture Notes in Mathematics, 2017, , 127-261.	0.2	4
11	State-Constrained Stochastic Optimal Control Problems via Reachability Approach. SIAM Journal on Control and Optimization, 2016, 54, 2568-2593.	2.1	18
12	Zubov's method for controlled diffusions with state constraints. Nonlinear Differential Equations and Applications, 2015, 22, 1765-1799.	0.8	5
13	Dynamic Programming and Error Estimates for Stochastic Control Problems with Maximum Cost. Applied Mathematics and Optimization, 2015, 71, 125-163.	1.6	12
14	A Patchy Dynamic Programming Scheme for a Class of Hamilton-Jacobi-Bellman Equations. SIAM Journal of Scientific Computing, 2012, 34, A2625-A2649.	2.8	38
15	On the set of robust sustainable thresholds. Natural Resource Modelling, 0, , e12334.	2.0	0